

## ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh proksi likuiditas yaitu *Current Ratio* (CR), proksi profitabilitas yaitu *Return On Asset* (ROA) dan *Earning Per Share* (EPS), dan proksi solvabilitas yaitu *Debt to Equity Ratio* (DER) terhadap harga saham pada perusahaan manufaktur di Bursa Efek Indonesia

Jenis penelitian ini adalah penelitian kuantitatif berupa data keuangan yang bersumber dari laporan keuangan tahunan dalam bentuk neraca dan laporan laba rugi pada perusahaan sampel yang digunakan pada periode 2013-2017. Sampel dalam penelitian ini menggunakan teknik pengambilan sampel *purposive sampling*, yaitu pemilihan sampel menggunakan kriteria-kriteria tertentu, sehingga diperoleh sampel sebanyak 8 dari populasi sebanyak 45 perusahaan yang terdaftar di LQ45 selama periode 5 tahun (2013–2017). Metode analisis yang digunakan adalah regresi linear berganda.

Hasil penelitian menggunakan analisis regresi linier berganda diperoleh variabel *Current Ratio* (CR) dan *Return On Asset* (ROA) berpengaruh positif dan tidak signifikan terhadap harga saham pada perusahaan manufaktur di Bursa Efek Indonesia, sedangkan variabel *Earning Per Share* (EPS) dan *Debt to Equity Ratio* (DER) berpengaruh positif dan signifikan terhadap harga saham pada perusahaan manufaktur di Bursa Efek Indonesia.

**Kata kunci:** *Current Ratio* (CR), *Return On Asset* (ROA), *Earning Per Share* (EPS), *Debt to Equity Ratio* (DER), Harga Saham

## **ABSTRACT**

*This research aimed to find out the effect of proxy of liquidity i.e. Current Ratio (CR), profitability proxy with Return On Equity and Earning Per Share (EPS), and solvability proxy with Debt to Equity Ratio (DER) on the stock price at manufacturing companies at Indonesia Stock Exchange.*

*This research was quantitative in a form of financial data which taken from annual financial statement in a form of balance sheet and loss- profit statement in the sample company which was listed in 2013-2017 periods. The sample collection technique of this research used purposive sampling i.e. sample collection with certain criteria. Furthermore, it obtained 8 sample from 45 population of companies which were listed on LQ45 during 5 years period (2013-2017). Meanwhile, the analysis method used multiple linear regressions analysis.*

*The result of this research showed that multiple linear regressions showed that the variables of Current Ratio (CR) and Return On Equity (ROE) gave positif and insignificant effect on the stock price at the manufacturing companies listed on The Indonesia Stock Exchange, while the variables of Earning Per Share (EPS) and Debt to Equity Ratio (DER) gave positif and significant effect on the stock price at manufacturing companies at The Indonesia Stock Exchange.*

**Keywords:** *current ratio (CR), return on asset (ROA), earning per share (EPS), debt to equity ratio (DER), stock price*